ASSET SERVICES SIGMA- AGENT PERFORMANCE REPORT

November 2023

Executive Summary

This report highlights the November 2023 performance of the top agents vs. industry targets. This report focuses on the following metrics:

Principal and Interest payment timeliness compliance - percentage of funds received from agents at cut-off (3:00pm ET) and at close of business (6:00pm ET), relative to the total dollars paid for the month. The Agent sigma performance for November 2023 was 3.58σ (98.129)%. This month's performance is below the target of 3.67σ (98.50)%.

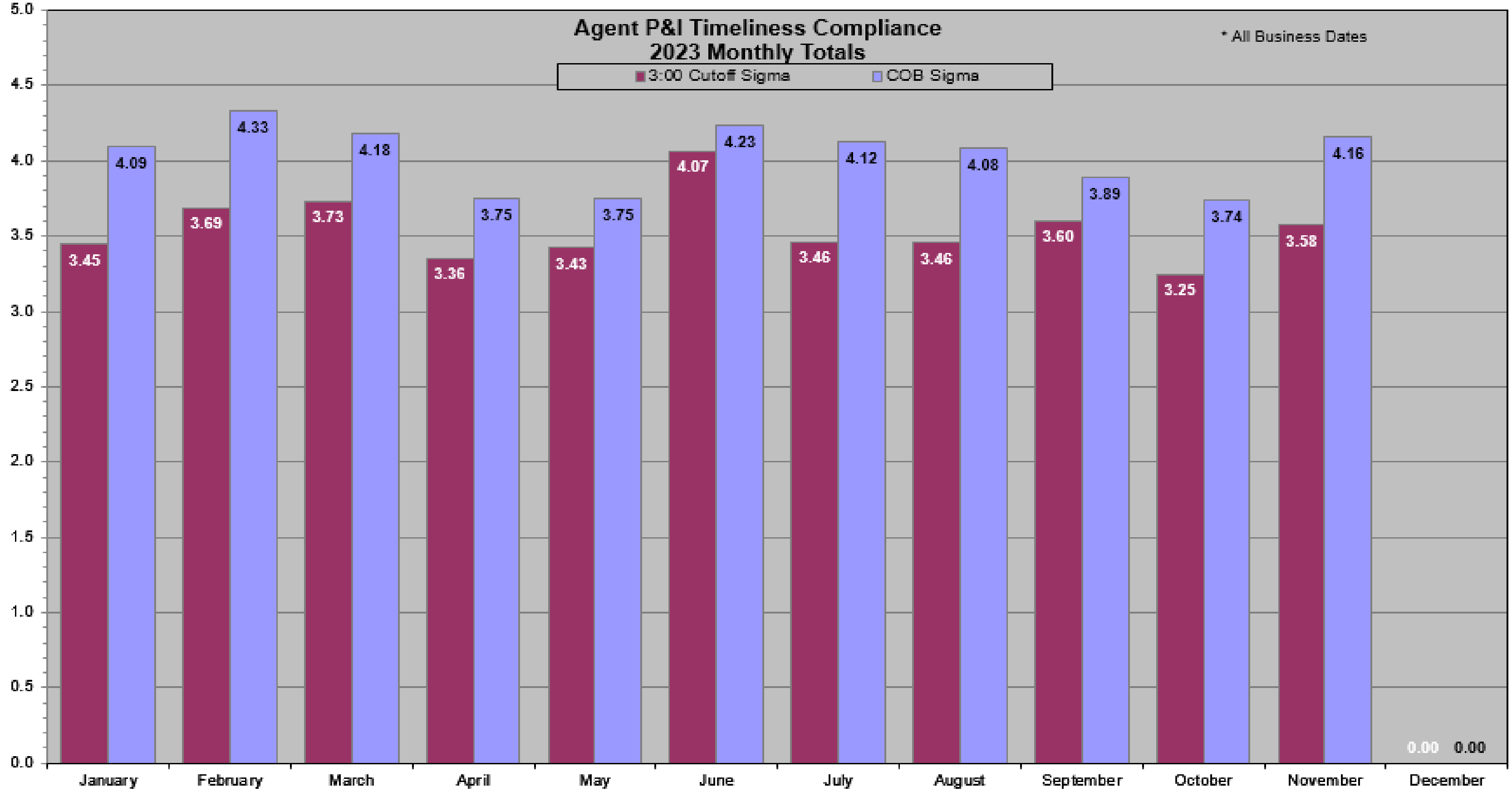
Principal and Interest allocations on payable date - percentage of allocated dollars and CUSIPS, relative to the total expected dollars and CUSIPs allocated. The Agent sigma performance for November 2023 was 3.94σ (99.26)%. This month's performance is above the target of 3.83σ (99.00%).

Please visit DTCC's web-site http://dtcc.com/asset-services/asset-services-performance-metrics.aspx for more detailed metric definitions and agent trend charts.

P&I Allocations Monthly Trend

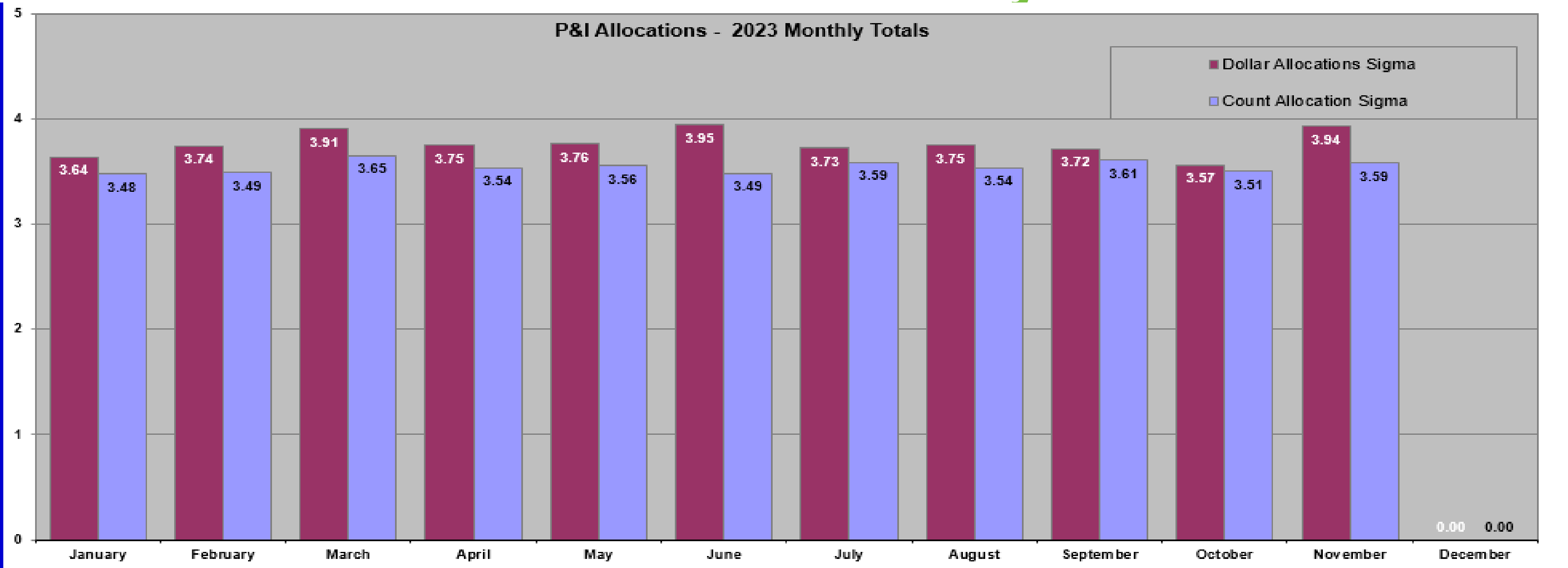
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%	98.72%	96.83%	97.31%	99.49%	97.53%	97.49%	98.23%	95.97%	98.12%		97.82%
Cutoff Sigma	3.45	3.69	3.73	3.36	3.43	4.07	3.46	3.46	3.60	3.25	3.58		3.52
Percent by COB	99.53%	99.77%	99.63%	98.77%	98.77%	99.69%	99.57%	99.51%	99.16%	98.74%	99.60%		99.34%
COB Sigma	4.09	4.33	4.18	3.75	3.75	4.23	4.12	4.08	3.89	3.74	4.16		3.98

P&I Timeliness Compliance – Agent Performance



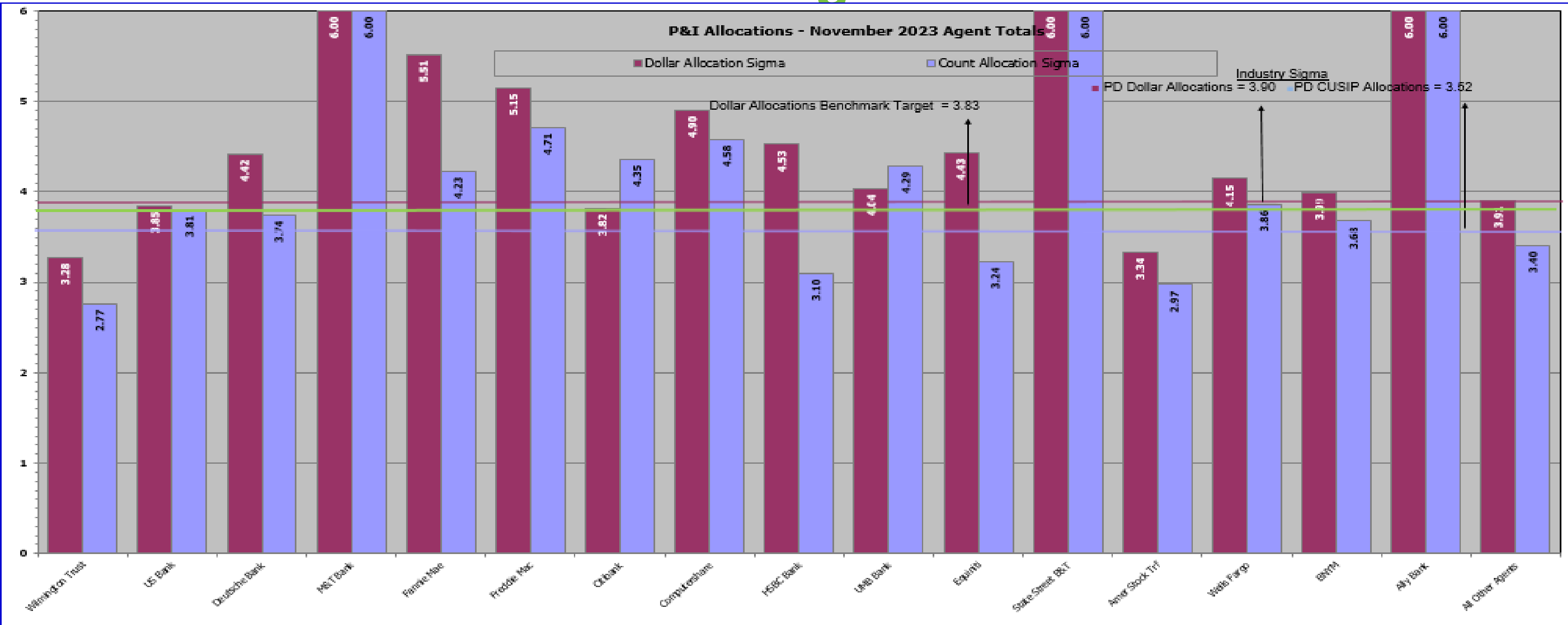
	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Percent by 3:00 Cut-off	97.42%	98.58%	98.72%	96.83%	97.31%	99.49%	97.53%	97.49%	98.23%	95.97%	98.12%		97.82%
Cutoff Sigma	3.45	3.69	3.73	3.36	3.43	4.07	3.46	3.46	3.60	3.25	3.58		3.52
Percent by COB	99.53%	99.77%	99.63%	98.77%	98.77%	99.69%	99.57%	99.51%	99.16%	98.74%	99.60%		99.34%
COB Sigma	4.09	4.33	4.18	3.75	3.75	4.23	4.12	4.08	3.89	3.74	4.16		3.98

P&I Allocations Monthly Trend



	January	February	March	April	May	June	July	August	September	October	November	December	YTD
Total Expected Allocations (Billions)	$310.070	$279.829	$401.819	$305.027	$346.512	$402.100	$345.064	$312.277	$407.756	$362.136	$327.171		$3799.760
Allocation $ Percent	98.39%	98.76%	99.20%	98.77%	98.82%	99.28%	98.70%	98.79%	98.68%	98.05%	99.26%		98.80%
Allocation $ Sigma	3.64	3.74	3.91	3.75	3.76	3.95	3.73	3.75	3.72	3.57	3.94		3.76
Unallocated Impact (Billions $)	$5.001	$3.467	$3.201	$3.753	$4.104	$2.907	$4.500	$3.781	$5.391	$7.046	$2.433		$45.585
Total CUSIP Expected	279,519	373,853	314,277	266,090	270,002	351,000	285,362	380,207	315,114	276,873	267,093		3,379,390
CUSIP Allocations %	97.60%	97.68%	98.44%	97.93%	98.02%	97.66%	98.16%	97.93%	98.25%	97.76%	98.15%		97.95%
CUSIP Allocations Sigma	3.48	3.49	3.65	3.54	3.56	3.49	3.59	3.54	3.61	3.51	3.59		3.54
Unallocated Impact (Count)	6,698	8,669	4,898	5,507	5,349	8,226	5,238	7,874	5,520	6,192	4,950		69,121

P&I Allocations – Agent Performance



AGENT	Wilmington Trust	US Bank	Deutsche Bank	M&T Bank	Fannie Mae	Freddie Mac	Citibank	Computer share	HSBC Bank	Equiniti	State Street B&T	Amer Stock Trf	Wells Fargo	BNYM	Ally Bank	All Other Agents
Total Expected / % of Industry	$7.982 2.44%	$44.704 13.66%	$15.093 4.61%	$0.003 0.00%	$0.190 0.06%	$2.834 0.87%	$18.152 5.55%	$30.913 9.45%	$4.390 1.34%	$11.651 3.56%	$3.451 1.05%	$6.206 1.90%	$20.631 6.31%	$67.764 20.71%	$0.722 0.22%	$91.094 27.84%
Allocation $ Percent	96.22%	99.06%	99.83%	100.00%	100.00%	99.99%	98.98%	99.97%	99.88%	99.83%	100.00%	96.68%	99.59%	99.36%	100.00%	99.20%
Allocation $ Sigma	3.28	3.85	4.42	6.00	5.51	5.15	3.82	4.90	4.53	4.43	6.00	3.34	4.15	3.99	6.00	3.91
Variance from Industry $ Sigma	-0.66	-0.09	0.48	2.06	1.58	1.21	-0.12	0.96	0.59	0.49	2.06	-0.60	0.21	0.06	2.06	-0.03
CUSIP Allocations %	89.73%	98.95%	98.76%	100.00%	99.69%	99.93%	99.78%	99.90%	94.51%	95.87%	100.00%	92.99%	99.10%	98.53%	100.00%	97.14%
CUSIP Allocations Sigma	2.77	3.81	3.74	6.00	4.23	4.71	4.35	4.58	3.10	3.24	6.00	2.97	3.86	3.68	6.00	3.40
Variance from Industry CUSIP Sigma	-0.82	0.22	0.16	2.41	0.65	1.12	0.77	0.99	-0.49	-0.35	2.41	-0.61	0.28	0.09	2.41	-0.18